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Natural Sciences and Engineering; Fundamental Sciences; Applied Sciences

Maciej Augustyniak

Professeur agrégé

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Research expertise

I am a researcher in actuarial science and quantitative risk management with interests in computational statistics, econometrics and quantitative finance. My research aims to develop new models and methods for quantifying and managing long-term risks in actuarial and financial applications. I am particularly interested in hidden Markov models and statistical inference for regime-switching GARCH and stochastic volatility models. Moreover, I study risk management and hedging problems that arise in the context of equity-linked insurance (a.k.a. variable annuities).

Biography

I am an Associate Professor in the Department of Mathematics and Statistics at the Université de Montréal and a member of the Quantact (http://quantact.uqam.ca/index_en.html) research group, which is the Centre de recherches mathématiques (CRM) Laboratory of Actuarial and Financial Mathematics. I am also a Fellow of the Society of Actuaries (http://www.soa.org/) (FSA) and a former Hickman Scholar (http://www.soa.org/education/resources/academic-initiatives/soa-doc-stipend.aspx).

Disciplines

- Applied Mathematics
- Actuarial Science (Mathematical Sciences)
- Finance
- Statistics

Areas of expertise

- Experimental Finance and Economy
- Econometrics
- Actuarial Studies
- Risk Management
- Model Building
- Computer Science and Statistics
- Theoretical Statistics